

Euronext Dublin - Weekly Bond Index Report

Friday 17 August, 2018



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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info@ise.ie

Bond Indices Performance

Index	Close Value 17-Aug-2018	Week to Date 10-Aug-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	114.41	-0.06%	0.28%	-0.53%	-1.21%	14.41%	6.37	6.32	0.85
All Bond Index (Return)	205.08	0.00%	0.41%	-0.15%	0.46%	105.08%	6.37	6.32	0.85
Under 3 Bond Index (Clean)	82.71	-0.07%	-0.19%	-0.67%	-3.10%	-17.29%	1.16	1.17	-0.50
Under 3 Bond Index (Return)	142.60	0.01%	0.02%	-0.07%	-0.35%	42.60%	1.16	1.17	-0.50
Under 5 Bond Index (Clean)	96.42	-0.06%	-0.07%	-0.57%	-2.30%	-3.58%	2.05	2.06	-0.27
Under 5 Bond Index (Return)	168.64	0.01%	0.10%	-0.09%	-0.07%	68.64%	2.05	2.06	-0.27
Under 10 Bond Index (Clean)	108.82	-0.05%	0.13%	-0.50%	-1.64%	8.82%	3.93	3.92	0.24
Under 10 Bond Index (Return)	191.16	0.01%	0.27%	-0.09%	0.08%	91.16%	3.93	3.92	0.24
5 Plus Bond Index (Clean)	131.15	-0.05%	0.57%	-0.50%	-0.24%	31.15%	10.08	9.97	1.04
5 Plus Bond Index (Return)	235.00	-0.01%	0.67%	-0.21%	0.94%	135.00%	10.08	9.97	1.04
10 Plus Bond Index (Clean)	142.23	-0.07%	0.83%	-0.64%	0.47%	42.23%	15.16	14.94	1.42
10 Plus Bond Index (Return)	265.31	-0.04%	0.91%	-0.40%	1.90%	165.31%	15.16	14.94	1.42

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Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	100.81	3.74	303	104.54	0.00	8,835	8,906	9236
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.02	0.72	60	104.74	0.00	7,090	7,375	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.47	4.90	303	112.37	0.00	6,022	6,472	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.38	1.49	121	109.88	0.00	10,661	11,555	11714
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.93	4.15	303	116.09	0.00	6,806	7,618	7900
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.64	0.34	155	103.98	0.00	6,828	7,076	7099
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.49	0.00	310	100.49	0.00	5,000	5,024	5024
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.26	1.60	150	119.86	0.00	6,483	7,667	7771
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.26	1.42	152	119.67	0.00	8,031	9,497	9611
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.88	2.32	157	135.20	0.00	11,490	15,268	15535
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.57	0.26	94	103.83	0.00	11,319	11,723	11752
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.64	0.23	94	100.87	0.00	6,862	6,906	6921
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.13	0.62	94	115.74	0.00	9,402	10,824	10882
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.88	0.44	122	100.32	0.00	4,000	3,995	4013
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.91	0.44	94	104.34	0.00	5,292	5,499	5522
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.21	0.99	180	108.20	0.00	8,546	9,162	9247

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Aug-2018	Week to Date 10-Aug-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.81	-0.08%	-0.23%	-0.63%	-3.11%	-0.54	0.16	0.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.02	-0.11%	-0.22%	-0.58%	-3.02%	-0.45	0.83	0.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.47	-0.10%	-0.26%	-0.70%	-3.69%	-0.51	1.11	1.11
IE0034074488	3407448	4.5 Treas Bnd 2020	108.38	-0.06%	-0.14%	-0.71%	-2.90%	-0.52	1.62	1.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.93	-0.05%	-0.11%	-0.74%	-3.00%	-0.49	2.03	2.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.64	-0.01%	0.18%	-0.24%	-0.27%	-0.22	3.52	3.53
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.49	0.03%	0.29%	-0.13%	0.61%	-0.12	4.16	4.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.26	-0.06%	0.12%	-0.56%	-1.42%	-0.08	4.25	4.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.26	-0.03%	0.26%	-0.43%	-1.06%	0.11	5.15	5.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.88	-0.05%	0.26%	-0.60%	-1.81%	0.33	5.73	5.71
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.57	-0.01%	0.57%	-0.25%	0.62%	0.53	7.47	7.43
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.64	-0.07%	0.62%	-0.21%		0.83	9.34	9.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.13	-0.03%	0.77%	-0.44%	-0.39%	1.03	10.42	10.31
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.88	-0.16%	0.72%	-0.35%		1.31	13.44	13.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.91	-0.04%	0.93%	-0.54%	0.17%	1.46	16.19	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.21	-0.11%	0.88%	-1.07%	1.46%	1.66	20.86	20.52

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Aug-2018	Week to Date 10-Aug-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.54	0.01%	-0.02%	-0.03%	-0.37%	-0.54	0.16	0.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.74	-0.03%	-0.02%	-0.02%	-4.43%	-0.45	0.83	0.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.37	0.01%	-0.01%	0.03%	-0.34%	-0.51	1.11	1.11
IE0034074488	3407448	4.5 Treas Bnd 2020	109.88	0.02%	0.05%	-0.16%	-4.26%	-0.52	1.62	1.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.09	0.03%	0.09%	-0.14%	-0.26%	-0.49	2.03	2.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.98	0.01%	0.22%	-0.14%	-0.55%	-0.22	3.52	3.53
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.49	0.03%	0.29%	-0.13%	0.61%	-0.12	4.16	4.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.86	0.00%	0.27%	-0.11%	-2.55%	-0.08	4.25	4.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.67	0.02%	0.39%	-0.04%	-2.06%	0.11	5.15	5.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.20	0.02%	0.45%	-0.06%	-3.17%	0.33	5.73	5.71
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.83	0.01%	0.61%	-0.12%	0.26%	0.53	7.47	7.43
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.87	-0.05%	0.66%	-0.09%		0.83	9.34	9.26

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.74	0.01%	0.87%	-0.16%	-1.14%	1.03	10.42	10.31
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.32	-0.14%	0.78%	-0.17%		1.31	13.44	13.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.34	-0.01%	1.00%	-0.32%	-0.42%	1.46	16.19	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.20	-0.07%	0.96%	-0.82%	0.75%	1.66	20.86	20.52

